

Foreign Exchange Position

Positions as at: 11 July 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	458,630.63	1,208,875.48	1,667,506.11
Total	458,630.63	1,208,875.48	1,667,506.11

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,343	202,054	267,397
Total	65,343	202,054	267,397

By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	181,497.11	47,013.04	221,420.73	371,193.50	22,465.62	26,666.81	740,211.81	57,037.50	1,667,506.11
Total	181,497.11	47,013.04	221,420.73	371,193.50	22,465.62	26,666.81	740,211.81	57,037.50	1,667,506.11

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,553	19,290	51,355	75,771	4,844	8,996	94,852	4,736	267,397
Total	7,553	19,290	51,355	75,771	4,844	8,996	94,852	4,736	267,397

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,271,271.16	204,486.50	90,143.05	61,738.68	26,005.02	13,054.53	807.17	1,667,506.11
Total	1,271,271.16	204,486.50	90,143.05	61,738.68	26,005.02	13,054.53	807.17	1,667,506.11

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	242,184	10,942	6,154	3,821	2,964	1,271	61	267,397
Total	242,184	10,942	6,154	3,821	2,964	1,271	61	267,397

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.06	Afghani
ALL	83.18	Lek
AMD	382.82	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.91	Kwanza
ARS	1252.54	Argentine Peso
AUD	1.5298	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6683	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.4	Taka
BGN	1.6684	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2944	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 July 2025

BND	1.2801	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5757	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.667	Ngultrum
BWP	13.3333	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3685	Canadian Dollar
CDF	2873	Congolese Franc
CHF	0.794	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	949.4	Chilean Peso
CNY	7.18	Yuan Renminbi
COP	4017.5	Colombian Peso
COU	0.0975	Unidad de Valor Real
CRC	501.47	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.06	Cape Verde Escudo
CZK	21.007	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3651	Danish Krone
DOP	59.91	Dominican Peso
DZD	129.0442	Algerian Dinar
EGP	49.56	Egyptian Pound
ERN	15	Nakfa
ETB	135.8264	Ethiopian Birr
EUR	0.8531	Euro
FJD	2.2193	Fiji Dollar
FKP	0.7358	Falkland Islands Pound
GBP	0.7357	Pound Sterling
GEL	2.687	Lari
GHS	10.34	Cedi
GIP	0.7357	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8655	Guinea Franc
GTQ	7.672	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	26.0983	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.75	Gourde
HUF	340.5	Forint
IDR	16240	Rupiah
ILS	3.312	New Israeli Sheqel
INR	85.67	Indian Rupee

Foreign Exchange Position

Positions as at:

11 July 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.2	Iceland Krona
JMD	158.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.31	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	4001	Riel
KMF	420.12	Comoro Franc
KPW	130	North Korean Won
KRW	1373.77	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	518.65	Tenge
LAK	21431	Kip
LBP	89500	Lebanese Pound
LKR	300.3	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.8118	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3952	Libyan Dinar
MAD	8.9934	Moroccan Dirham
MDL	16.78	Moldovan Leu
MGA	4385.29	Malagasy Ariary
MKD	52.34	Denar
MMK	2093.7	Kyat
MNT	3584	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.14	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.6279	Mexican Peso
MXV	2.1896	Mexican Unidad de Inversion (UDI)
MYR	4.248	Malaysian Ringgit
MZN	63.26	Metical
NAD	17.82	Namibia Dollar
NGN	1529.75	Naira
NIO	36.6	Cordoba Oro
NOK	10.0852	Norwegian Krone
NPR	137.08	Nepalese Rupee
NZD	1.6658	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.549	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 July 2025

PGK	3.9888	Kina
PHP	56.611	Philippine Peso
PKR	283.5	Pakistan Rupee
PLN	3.6166	Zloty
PYG	7623	Guarani
QAR	3.6358	Qatari Rial
RON	4.3283	Leu
RSD	99.83	Serbian Dinar
RUB	78.15	Russian Ruble
RWF	1429.29	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0064	Solomon Islands Dollar
SCR	14.4661	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.503	Swedish Krona
SGD	1.2801	Singapore Dollar
SHP	0.7362	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.011	Surinam Dollar
SSP	4464.5116	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8036	Lilangeni
THB	32.61	Baht
TJS	9.63	Somoni
TMT	3.4945	New Manat
TND	2.8903	Tunisian Dinar
TOP	2.3095	Pa'anga
TRY	39.8594	Turkish Lira
TTD	6.7548	Trinidad and Tobago Dollar
TWD	29.205	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	41.77	Hryvnia
UGX	3584.09	Uganda Shilling
USD	1	US Dollar
UYU	40.61	Peso Uruguayo
UZS	12648.32	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26138	Dong
VUV	117.45	Vatu
WST	2.6603	Tala
XAF	559.55	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	556	CFA Franc BCEAO
XPF	101.49	CFP Franc

Foreign Exchange Position

Positions as at:

11 July 2025

YER	241.75	Yemeni Rial
ZAR	17.8215	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 July 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	783,369.04	250,575.07	1,033,944.11
Floating vs. Fixed	9,243,618.09	2,844,079.94	12,087,698.03
Overnight Index Swap	7,229,151.50	3,518,718.85	10,747,870.35
Total	17,256,138.63	6,613,373.86	23,869,512.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,389	4,979	19,368
Floating vs. Fixed	263,186	87,295	350,481
Overnight Index Swap	195,598	46,844	242,442
Total	473,173	139,118	612,291

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150,693.16	0.00	20,946.49	31.99	41,039.17	204,344.64	616,888.65	1,033,944.11
Floating vs. Fixed	639,986.71	4,883,322.92	494,980.66	9,336.63	59,447.51	2,436,883.11	3,563,740.49	12,087,698.03
Overnight Index Swap	4,995,946.50	5,844.71	212,635.57	128,938.15	3,550,963.63	2,423.14	1,851,118.66	10,747,870.35
Total	5,786,626.37	4,889,167.62	728,562.72	138,306.77	3,651,450.31	2,643,650.89	6,031,747.80	23,869,512.49

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,221	0	157	7	951	6,402	7,630	19,368
Floating vs. Fixed	17,734	103,735	21,913	272	2,793	79,730	124,305	350,481
Overnight Index Swap	136,507	183	3,277	2,023	36,817	75	63,560	242,442
Total	158,462	103,918	25,347	2,302	40,561	86,207	195,495	612,291

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	409,027.15	192,561.14	271,239.45	107,678.99	26,450.66	14,028.31	12,958.41	1,033,944.11
Floating vs. Fixed	5,344,604.48	2,153,063.21	3,417,822.26	918,400.11	122,523.56	60,887.00	70,397.41	12,087,698.03
Overnight Index Swap	5,391,385.51	1,684,951.08	2,017,557.76	1,093,048.70	166,251.73	191,071.10	203,604.47	10,747,870.35
Total	11,145,017.15	4,030,575.43	5,706,619.47	2,119,127.79	315,225.95	265,986.41	286,960.29	23,869,512.49

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	4,141	3,518	6,645	2,988	946	530	600	19,368
Floating vs. Fixed	86,942	60,427	129,568	56,034	8,158	4,003	5,351	350,481
Overnight Index Swap	44,225	37,163	84,721	51,386	7,229	6,674	11,045	242,442
Total	135,308	101,107	220,933	110,407	16,333	11,207	16,996	612,291

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

11 July 2025

AFN	69.06	Afghani
ALL	83.18	Lek
AMD	382.82	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.91	Kwanza
ARS	1252.54	Argentine Peso
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BAM	1.6683	Convertible Mark
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BDT	121.4	Taka
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BHD	0.3768	Bahraini Dinar
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DJF	177.6	Djibouti Franc
DKK	6.3651	Danish Krone
DOP	59.91	Dominican Peso
DZD	129.0442	Algerian Dinar
EGP	49.56	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

11 July 2025

ETB	135.8264	Ethiopian Birr
EUR	0.8531	Euro
FJD	2.2193	Fiji Dollar
FKP	0.7358	Falkland Islands Pound
GBP	0.7357	Pound Sterling
GEL	2.687	Lari
GHS	10.34	Cedi
GIP	0.7357	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8655	Guinea Franc
GTQ	7.672	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	26.0983	Lempira
HRK	7.0385	Croatian Kuna
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IDR	16240	Rupiah
ILS	3.312	New Israeli Sheqel
INR	85.67	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
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JMD	158.91	Jamaican Dollar
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JPY	146.31	Yen
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KGS	87.45	Som
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KYD	0.8275	Cayman Islands Dollar
KZT	518.65	Tenge
LAK	21431	Kip
LBP	89500	Lebanese Pound
LKR	300.3	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.8118	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3952	Libyan Dinar

Interest Rate Position

Positions as at:

11 July 2025

MAD	8.9934 Moroccan Dirham
MDL	16.78 Moldovan Leu
MGA	4385.29 Malagasy Ariary
MKD	52.34 Denar
MMK	2093.7 Kyat
MNT	3584 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.14 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.6279 Mexican Peso
MXV	2.1896 Mexican Unidad de Inversion (UDI)
MYR	4.248 Malaysian Ringgit
MZN	63.26 Metical
NAD	17.82 Namibia Dollar
NGN	1529.75 Naira
NIO	36.6 Cordoba Oro
NOK	10.0852 Norwegian Krone
NPR	137.08 Nepalese Rupee
NZD	1.6658 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.549 Nuevo Sol
PGK	3.9888 Kina
PHP	56.611 Philippine Peso
PKR	283.5 Pakistan Rupee
PLN	3.6166 Zloty
PYG	7623 Guarani
QAR	3.6358 Qatari Rial
RON	4.3283 Leu
RSD	99.83 Serbian Dinar
RUB	78.15 Russian Ruble
RWF	1429.29 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0064 Solomon Islands Dollar
SCR	14.4661 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.503 Swedish Krona
SGD	1.2801 Singapore Dollar
SHP	0.7362 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

11 July 2025

SRD	37.011	Surinam Dollar
SSP	4464.5116	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8036	Lilangeni
THB	32.61	Baht
TJS	9.63	Somoni
TMT	3.4945	New Manat
TND	2.8903	Tunisian Dinar
TOP	2.3095	Pa'anga
TRY	39.8594	Turkish Lira
TTD	6.7548	Trinidad and Tobago Dollar
TWD	29.205	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	41.77	Hryvnia
UGX	3584.09	Uganda Shilling
USD	1	US Dollar
UYU	40.61	Peso Uruguayo
UZS	12648.32	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26138	Dong
VUV	117.45	Vatu
WST	2.6603	Tala
XAF	559.55	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	556	CFA Franc BCEAO
XPF	101.49	CFP Franc
YER	241.75	Yemeni Rial
ZAR	17.8215	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

07 July 2025 to

11 July 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	135,761.59	221,203.81	356,965.40
Total	135,761.59	221,203.81	356,965.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,489	37,467	59,956
Total	22,489	37,467	59,956

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	24,981.06	14,384.02	53,832.27	102,678.46	5,441.34	6,079.99	134,146.53	15,421.74	356,965.40
Total	24,981.06	14,384.02	53,832.27	102,678.46	5,441.34	6,079.99	134,146.53	15,421.74	356,965.40

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,127	4,579	11,114	18,649	1,418	2,075	20,161	835	59,956
Total	1,127	4,579	11,114	18,649	1,418	2,075	20,161	835	59,956

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	307,407.59	33,612.39	7,744.77	3,703.57	4,484.37	12.70	0.00	356,965.40
Total	307,407.59	33,612.39	7,744.77	3,703.57	4,484.37	12.70	0.00	356,965.40

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	58,173	1,044	340	183	209	7	0	59,956
Total	58,173	1,044	340	183	209	7	0	59,956

Interest Rate Turnover

Turnover for the period:

07 July 2025 to

11 July 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,338.93	119,607.71	146,946.64
Floating vs. Fixed	524,530.19	261,245.09	785,775.28
Overnight Index Swap	776,128.08	413,352.27	1,189,480.35
Total	1,327,997.20	794,205.07	2,122,202.27

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	112	773	885
Floating vs. Fixed	9,722	4,400	14,122
Overnight Index Swap	7,278	2,857	10,135
Total	17,112	8,030	25,141

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,862.13	0.00	6,953.35	0.00	0.00	6,382.81	128,748.34	146,946.64
Floating vs. Fixed	20,152.19	355,359.88	10,349.23	1.11	50.57	115,803.29	284,059.01	785,775.28
Overnight Index Swap	447,935.28	0.00	3,231.86	2,457.43	362,447.83	0.00	373,407.94	1,189,480.35
Total	472,949.61	355,359.88	20,534.44	2,458.54	362,498.41	122,186.10	786,215.29	2,122,202.27

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150	0	83	0	0	103	549	885
Floating vs. Fixed	149	5,359	353	3	2	2,632	5,625	14,122
Overnight Index Swap	3,953	0	52	65	2,525	0	3,541	10,135
Total	4,251	5,359	488	68	2,527	2,735	9,715	25,141

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	87,806.82	22,610.57	16,514.43	13,357.03	2,250.24	3,005.30	1,402.25	146,946.64
Floating vs. Fixed	324,665.20	171,800.45	190,702.93	86,489.34	9,986.11	1,102.84	1,028.42	785,775.28
Overnight Index Swap	736,433.89	140,597.99	146,525.73	115,341.69	23,807.13	3,759.80	23,014.13	1,189,480.35
Total	1,148,905.91	335,009.01	353,743.09	215,188.05	36,043.49	7,867.94	25,444.79	2,122,202.27

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	141	110	171	196	90	44	135	885
Floating vs. Fixed	2,589	2,063	4,091	4,303	729	135	213	14,122
Overnight Index Swap	1,448	1,324	2,535	2,607	1,037	157	1,029	10,135
Total	4,177	3,497	6,796	7,105	1,855	336	1,377	25,141